

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 13 October 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
Contract Date : October 12, 2000			
11.75 % 2001	5.00	100.97	10.5178
11.00 % 2002	5.00	100.60	10.5644
11.15 % 2002	5.00	100.95	10.5663
11.15 % 2002	5.00	100.95	10.5663
11.10 % 2003	5.00	100.95	10.6532
12.50 % 2004	0.04	105.50	10.5502
12.50 % 2004	5.00	104.98	10.7284
12.50 % 2004	5.00	104.92	10.7490
12.50 % 2004	5.00	104.97	10.7318
12.50 % 2004	5.00	104.995	10.7232
12.50 % 2004	5.00	104.995	10.7232
12.50 % 2004	5.00	105.00	10.7215
12.50 % 2004	5.00	104.96	10.7353
12.50 % 2004	5.00	104.97	10.7318
12.50 % 2004	5.00	104.90	10.7559
14.00 % 2005	0.305	110.00	11.1753
11.68 % 2006	5.00	102.45	11.0725
11.40 % 2008	5.00	99.83	11.4279
11.40 % 2008	5.00	99.80	11.4337
11.40 % 2008	5.00	99.83	11.4279
11.40 % 2008	5.00	99.79	11.4357
11.40 % 2008	5.00	99.82	11.4298
11.40 % 2008	5.00	99.83	11.4279
11.30 % 2010	3.00	97.95	11.6497
11.30 % 2010	5.00	97.97	11.6461
11.30 % 2010	2.00	97.95	11.6497
11.30 % 2010	1.00	97.94	11.6514
11.30 % 2010	1.00	97.95	11.6497
11.30 % 2010	2.00	97.90	11.6585
11.30 % 2010	0.50	97.95	11.6497
11.30 % 2010	1.00	97.95	11.6497
11.30 % 2010	1.00	97.93	11.6532
11.30 % 2010	5.00	97.93	11.6532
11.30 % 2010	5.00	97.93	11.6532
11.30 % 2010	5.00	97.92	11.6550
11.30 % 2010	0.31	98.00	11.6409
11.30 % 2010	1.00	97.90	11.6585
11.30 % 2010	0.50	97.94	11.6514
11.30 % 2010	1.00	97.95	11.6497

11.30 %	2010	5.00	97.94	11.6514
11.30 %	2010	5.00	97.93	11.6532
11.30 %	2010	5.00	97.92	11.6550
9.00 %	2013	5.00	85.25	11.2087
11.83 %	2014	0.10	101.00	11.6802
12.60 %	2018	1.50	105.00	11.9163
Contract Date : October 13, 2000				
11.15 %	2002	5.00	100.81	10.6486
11.10 %	2003	0.30	101.00	10.6291
11.10 %	2003	5.00	100.81	10.7177
11.10 %	2003	5.00	100.81	10.7177
12.50 %	2004	5.00	104.72	10.8165
12.50 %	2004	5.00	104.78	10.7958
12.50 %	2004	5.00	104.79	10.7924
12.50 %	2004	5.00	104.79	10.7924
12.50 %	2004	10.00	104.72	10.8165
12.50 %	2004	10.00	104.78	10.7958
12.50 %	2004	10.00	104.79	10.7924
12.50 %	2004	10.00	104.77	10.7993
12.50 %	2004	5.00	104.75	10.8062
12.50 %	2004	5.00	104.72	10.8165
12.50 %	2004	5.00	104.79	10.7924
12.50 %	2004	5.00	104.79	10.7924
12.50 %	2004	5.00	104.80	10.7890
12.50 %	2004	5.00	104.73	10.8131
12.50 %	2004	5.00	104.78	10.7958
12.50 %	2004	10.00	104.75	10.8062
12.50 %	2004	10.00	104.75	10.8062
12.50 %	2004	5.00	104.73	10.8131
12.50 %	2004	5.00	104.75	10.8062
12.50 %	2004	5.00	104.74	10.8096
12.50 %	2004	5.00	104.73	10.8131
12.50 %	2004	5.00	104.76	10.8027
11.98 %	2004	5.00	103.36	10.8923
11.98 %	2004	5.00	103.33	10.9017
11.98 %	2004	5.00	103.35	10.8955
11.68 %	2006	5.00	102.21	11.1307
11.68 %	2006	5.00	102.21	11.1307
11.68 %	2006	5.00	102.16	11.1430
11.68 %	2006	5.00	102.18	11.1381
11.68 %	2006	5.00	102.21	11.1307
11.40 %	2008	0.50	99.71	11.4513
11.40 %	2008	5.00	99.25	11.5418
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.54	11.4847
11.40 %	2008	5.00	99.60	11.4729
11.40 %	2008	5.00	99.59	11.4749
11.40 %	2008	5.00	99.38	11.5162
11.40 %	2008	10.00	99.54	11.4847
11.40 %	2008	10.00	99.50	11.4926
11.40 %	2008	5.00	99.60	11.4729
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	10.00	99.58	11.4768
11.40 %	2008	10.00	99.59	11.4749

11.40 %	2008	5.00	99.59	11.4749
11.40 %	2008	5.00	99.60	11.4729
11.40 %	2008	5.00	99.59	11.4749
11.40 %	2008	5.00	99.53	11.4867
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.545	11.4837
11.40 %	2008	5.00	99.545	11.4837
11.40 %	2008	5.00	99.51	11.4906
11.40 %	2008	10.00	99.60	11.4729
11.40 %	2008	10.00	99.58	11.4768
11.40 %	2008	5.00	99.52	11.4886
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.43	11.5063
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.35	11.5221
11.40 %	2008	10.00	99.54	11.4847
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	10.00	99.38	11.5162
11.40 %	2008	5.00	99.56	11.4808
11.40 %	2008	5.00	99.57	11.4788
11.40 %	2008	5.00	99.35	11.5221
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.45	11.5024
11.40 %	2008	5.00	99.43	11.5063
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.25	11.5418
11.40 %	2008	5.00	99.45	11.5024
11.40 %	2008	5.00	99.35	11.5221
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.58	11.4768
11.40 %	2008	5.00	99.45	11.5024
11.40 %	2008	5.00	99.83	11.4278
11.40 %	2008	5.00	99.54	11.4847
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	26.00	99.50	11.4926
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	10.00	99.50	11.4926
11.40 %	2008	20.00	99.48	11.4965
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.53	11.4867
11.40 %	2008	5.00	99.60	11.4729
11.40 %	2008	5.00	99.45	11.5024
11.40 %	2008	5.00	99.30	11.5320
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.25	11.5418
11.40 %	2008	5.00	99.55	11.4827

11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.55	11.4827
11.40 %	2008	5.00	99.45	11.5024
11.40 %	2008	15.00	99.50	11.4926
11.40 %	2008	5.00	99.40	11.5123
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	5.00	99.60	11.4729
11.40 %	2008	5.00	99.50	11.4926
11.40 %	2008	10.00	99.45	11.5024
11.30 %	2010	1.00	98.00	11.6409
11.30 %	2010	2.00	98.20	11.6057
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.64	11.7044
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.50	11.7293
11.30 %	2010	10.00	97.60	11.7115
11.30 %	2010	10.00	97.61	11.7098
11.30 %	2010	5.00	97.64	11.7044
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.64	11.7044
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.40	11.7470
11.30 %	2010	5.00	97.60	11.7115
11.30 %	2010	5.00	97.67	11.6991
11.30 %	2010	10.00	97.69	11.6956
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	10.00	97.65	11.7027
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.69	11.6956
11.30 %	2010	5.00	97.625	11.7071
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.60	11.7115
11.30 %	2010	5.00	97.49	11.7310
11.30 %	2010	5.00	97.69	11.6956
11.30 %	2010	5.00	97.70	11.6938
11.30 %	2010	5.00	97.50	11.7293
11.30 %	2010	10.00	97.64	11.7044
11.30 %	2010	10.00	97.665	11.7000
11.30 %	2010	10.00	97.60	11.7115
11.30 %	2010	5.00	97.50	11.7293
11.30 %	2010	10.00	97.40	11.7470
11.30 %	2010	5.00	97.66	11.7009
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	5.00	97.68	11.6974
11.30 %	2010	10.00	97.61	11.7098
11.30 %	2010	5.00	97.90	11.6585
11.30 %	2010	5.00	97.35	11.7559
11.30 %	2010	10.00	97.40	11.7470
11.30 %	2010	5.00	97.60	11.7115

11.30 %	2010	5.00	97.60	11.7115
11.30 %	2010	5.00	97.60	11.7115
11.30 %	2010	10.00	97.64	11.7044
11.30 %	2010	5.00	97.65	11.7027
11.30 %	2010	5.00	97.60	11.7115
11.30 %	2010	4.042	97.60	11.7115
11.30 %	2010	10.00	97.65	11.7027
11.30 %	2010	5.00	97.50	11.7293
11.30 %	2010	5.00	97.40	11.7470
11.30 %	2010	5.00	97.40	11.7470
Total		1170.097		

B. State Government Securities

Contract Date : October 12, 2000				
11.50%	KARNATAKA S.D. 2008	0.08	98.15	11.8618
11.50%	KERALA S.D. 2008	0.08	98.15	11.8618
12.00%	MAHARASHTRA SDL 2010	2.105	100.23	11.9574
12.00%	MAHARASHTRA SDL 2010	0.933	100.23	11.9574
12.00%	MAHARASHTRA SDL 2010	0.669	100.30	11.9452
12.00%	ANDHRA PRADESH SDL 2010	2.26	100.30	11.9452
11.50%	MAHARASHTRA S.D. 2011	0.05	97.00	11.9972
Contract Date : October 13, 2000				
12.00%	ANDHRA PRADESH SDL 2010	3.00	100.10	11.9799
Total		9.177		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 13, 2000				
23/10/2000	1.84	99.7322	9.7741	
23/10/2000	18.00	99.7459	9.2728	
Total		19.84		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 12, 2000				
18/12/2000	10.00	98.2239	9.8237	
Contract Date : October 13, 2000				
30/10/2000	11.00	99.4949	10.8700	
18/12/2000	0.40	98.3112	9.4740	
18/12/2000	4.00	98.3075	9.4951	
Total		25.40		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 12, 2000				
15/03/2001	5.00	95.9322	10.0225	
Contract Date : October 13, 2000				
26/10/2000	0.40	99.6539	9.7245	
23/11/2000	10.00	98.8069	10.7203	
01/02/2001	2.00	97.1203	9.7233	
Total		17.40		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 12, 2000				
19/10/2000	5.00	99.8181	9.4760	
18/05/2001	10.00	94.1243	10.4232	

18/05/2001	25.00	94.1507	10.3735
18/05/2001	7.06	94.1507	10.3735
18/05/2001	5.00	94.1507	10.3735
09/08/2001	15.00	91.9753	10.5510
06/09/2001	1.00	91.2788	10.5709

Contract Date : October 13, 2000

19/10/2000	0.10	99.8523	8.9737
02/11/2000	1.00	99.4063	10.8699
02/11/2000	5.00	99.4063	10.8699
16/11/2000	22.00	98.9903	10.9200
09/08/2001	5.00	91.9164	10.6707
06/09/2001	10.00	91.1982	10.7106
06/09/2001	10.00	91.2281	10.6707
06/09/2001	10.00	91.2356	10.6607
06/09/2001	35.00	91.2655	10.6208
04/10/2001	5.00	90.5740	10.6408
04/10/2001	15.00	90.7022	10.4813

Total 186.16

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
10.85 % 2001	25.00	100.10	10.65	3
12.50 % 2004	99.00	104.75	10.25	14
11.98 % 2004	21.00	103.35	10.25	14
12.25 % 2010	25.00	103.00	10.90	3
12.25 % 2010	25.00	103.00	10.90	3
12.25 % 2010	25.00	103.00	10.90	3
12.25 % 2010	25.00	103.00	10.90	3
12.25 % 2010	25.00	103.00	10.90	3
12.25 % 2010	25.00	103.00	10.90	3
Total	295.00			
B. Treasury Bills				
(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)		NIL		
(ii) 91 Day Bills (Maturity-wise) (DD/MM/YYYY)		NIL		
(iii) 182 Day Bills (Maturity-wise) (DD/MM/YYYY)				
29/03/2001	35.00	95.3745	10.00	3
Total	35.00			
(iv) 364 Day Bills (Maturity-wise) (DD/MM/YYYY)				
22/02/2001	25.00	96.3920	10.45	3
31/05/2001	20.00	93.7665	10.45	3
31/05/2001	20.00	93.7665	10.45	3
15/06/2001	20.00	93.3575	10.45	3
15/06/2001	27.00	93.3575	11.00	3

15/06/2001	27.00	93.3575	11.00	3
12/07/2001	25.00	92.6791	10.45	3
23/08/2001	25.00	91.6070	10.45	3
23/08/2001	25.00	91.6070	10.45	3
Total	214.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 13 October 2000

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